LATINOS TRADING

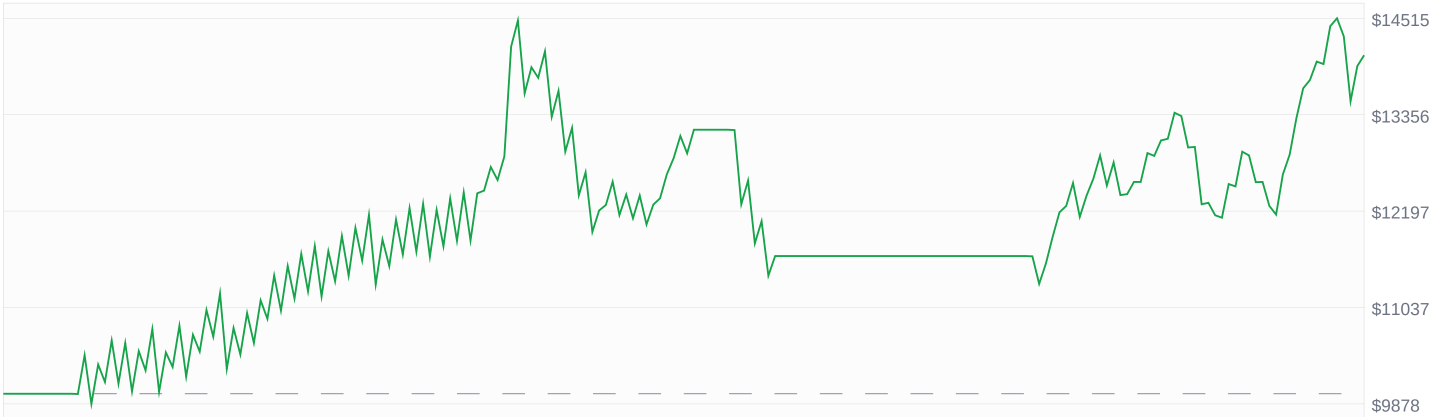
BACKTEST REPORT

Backtest #37564 · LPG · EVO_GG1RSISNIP_v296

ROI	Sharpe	Win Rate	Max Drawdown
+40.67%	1.10	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v296 shows a +40.67% return with a 66.7% win rate, yet the sample size of only three trades severely limits statistical significance. A 21.82% drawdown indicates high volatility exposure, which the 1.10 Sharpe ratio fails to fully mitigate given the sparse trade frequency. The strategy likely captures rare, high-impact moves rather than generating consistent alpha, making performance metrics prone to overfitting. To validate robustness, we must expand the sample size by running an out-of-sample test on a broader historical dataset. Any future deployment requires stricter drawdown controls or a minimum trade threshold to avoid misleading performance claims.

ADDITIONAL METRICS

CAGR	**40.67%**
Sortino Ratio	**0.90**
Turnover	**7.37x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$14070.87**